Transparency Template
Lettres de Gage publiques

Luxembourg
NORD/LB Luxembourg S.A. Covered Bond Bank

Reporting Date: 30/09/24

Cut-off Date: 30/09/24

NORD/LB
Covered Bond Bank
Luxembourg

Index

NORD/LB Luxembourg S.A. Covered Bond Bank
Transparency Template

1. Basic Information

Reporting in Domestic Currency	EUR

CONTENT OF TAB 1

Reporting Date: 30/09/24
Cut-off Date: 30/09/24

Field Number	1. General Facts				
G.1.1.1	**Country**	Luxembourg			
G.1.1.2	**Issuer Name**	NORD/LB Luxembourg S.A. Covered Bond Bank			
G.1.1.3	**Link to Issuer's Website**	www.nordlb.lu			
G.1.1.4	**Cut-off date**	30/09/24			
	2. Regulatory Summary				
G.2.1.1	UCITS Compliance (Y/N)	Y			
G.2.1.2	CRR Compliance (Y/N)	N			
G.2.1.3	LCR status	ND4			
	3. General Cover Pool / Covered Bond Information				
	1.General Information	**Nominal (mn)**			
G.3.1.1	Total Cover Assets	2.772,3			
G.3.1.2	Outstanding Covered Bonds	1.938,6			
G.3.1.3	Total Cover Assets incl. Derivatives	2.782,0			
G.3.1.4	Outstanding Covered Bonds incl.Derivatives	1.946,0			
OG.3.1.1	Cover Pool Size [NPV]	3.015,3			
OG.3.1.2	Outstanding Covered Bonds [NPV]	1.954,4			
	2. Over-collateralisation (OC)	**Legal**	**Actual**	**Minimum Committed**	**Purpose**
G.3.2.1	OC (%)	2,0	43,01		ND2
G.3.2.2	OC (%) incl. Derivatives	2,0	42,96		
OG.3.2.2	*Optional information e.g. OC (NPV basis)*	2,0	54,28		ND2
	3. Cover Pool Composition	**Nominal (mn)**		**% Cover Pool**	
G.3.3.1	Mortgages	0,0		0,00%	
G.3.3.2	Public Sector	2.647,5		95,50%	
G.3.3.3	Shipping	0,0		0,00%	
G.3.3.4	Substitute Assets	124,8		4,50%	
G.3.3.5	Other	0,0		0,00%	
G.3.3.6	Total	2.772,3		100,00%	
	4. Cover Pool Amortisation Profile	**Contractual (mn)**	**Expected Upon Prepayments (mn)**	**% Total Contractual**	**% Total Expected Upon Prepayments**
G.3.4.1	Weighted Average life (in years)	6,7			
	Residual Life (mn)				
	By buckets:				
G.3.4.2	0 - 1 Y	331,5	ND1	11,96%	
G.3.4.3	1 - 2 Y	261,7	ND1	9,44%	
G.3.4.4	2 - 3 Y	345,5	ND1	12,46%	
G.3.4.5	3 - 4 Y	232,7	ND1	8,39%	
G.3.4.6	4 - 5 Y	249,9	ND1	9,02%	
G.3.4.7	5 - 10 Y	558,5	ND1	20,15%	
G.3.4.8	10+ Y	792,5	ND1	28,59%	
G.3.4.9	Total	2.772,3	ND1	100,00%	

NORD/LB Luxembourg S.A. Covered Bond Bank
Transparency Template

	5. Maturity of Covered Bonds		Initial Maturity (mn)	Extended Maturity (mn)	% Total Initial Maturity	% Total Extended Maturity
G.3.5.1	Weighted Average life (in years)		6,5	ND1		
	Maturity (mn)					
G.3.5.2	By buckets:					
G.3.5.3	0 - 1 Y		99,0	ND1	5,11%	
G.3.5.4	1 - 2 Y		323,6	ND1	16,69%	
G.3.5.5	2 - 3 Y		513,2	ND1	26,47%	
G.3.5.6	3 - 4 Y		15,0	ND1	0,77%	
G.3.5.7	4 - 5 Y		36,6	ND1	1,89%	
G.3.5.8	5 - 10 Y		451,6	ND1	23,30%	
G.3.5.9	10+ Y		499,5	ND1	25,77%	
G.3.5.10		Total	1.938,6	ND1	100,00%	
	6. Covered Assets - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.6.1	EUR		1.013,6	2.155,0	36,56%	77,46%
G.3.6.2	USD		630,1	510,2	22,73%	18,34%
G.3.6.3	GBP		986,7	108,7	35,59%	3,91%
G.3.6.4	NOK		0,0	0,0	0,00%	0,00%
G.3.6.5	CHF		0,0	0,0	0,00%	0,00%
G.3.6.6	AUD		0,0	0,0	0,00%	0,00%
G.3.6.7	CAD		87,6	0,0	3,16%	0,00%
G.3.6.8	BRL		0,0	0,0	0,00%	0,00%
G.3.6.9	CZK		0,0	0,0	0,00%	0,00%
G.3.6.10	DKK		0,0	0,0	0,00%	0,00%
G.3.6.11	HKD		0,0	0,0	0,00%	0,00%
G.3.6.12	KRW		0,0	0,0	0,00%	0,00%
G.3.6.13	SEK		0,0	0,0	0,00%	0,00%
G.3.6.14	SGD		0,0	0,0	0,00%	0,00%
G.3.6.15	Other		54,4	8,1	1,96%	0,29%
G.3.6.16		Total	2.772,3	2.782,0	100,00%	100,00%
	7. Covered Bonds - Currency		Nominal [before hedging] (mn)	Nominal [after hedging] (mn)	% Total [before]	% Total [after]
G.3.7.1	EUR		1.706,9	1.541,4	88,05%	79,21%
G.3.7.2	USD		178,6	404,5	9,21%	20,79%
G.3.7.3	GBP		0,0	0,0	0,00%	0,00%
G.3.7.4	NOK		0,0	0,0	0,00%	0,00%
G.3.7.5	CHF		53,0	0,0	2,73%	0,00%
G.3.7.6	AUD		0,0	0,0	0,00%	0,00%
G.3.7.7	CAD		0,0	0,0	0,00%	0,00%
G.3.7.8	BRL		0,0	0,0	0,00%	0,00%
G.3.7.9	CZK		0,0	0,0	0,00%	0,00%
G.3.7.10	DKK		0,0	0,0	0,00%	0,00%
G.3.7.11	HKD		0,0	0,0	0,00%	0,00%
G.3.7.12	KRW		0,0	0,0	0,00%	0,00%
G.3.7.13	SEK		0,0	0,0	0,00%	0,00%
G.3.7.14	SGD		0,0	0,0	0,00%	0,00%
G.3.7.15	Other		0,0	0,0	0,00%	0,00%
G.3.7.16		Total	1.938,6	1.946,0	100,00%	100,00%
	8. Covered Bonds - Breakdown by interest rate		Nominal (mn)		% Covered Bonds	
G.3.8.1	Fixed coupon		1.825,1		94,15%	
G.3.8.2	Floating coupon		0,0		0,00%	
G.3.8.3	Other		113,4		5,85%	
G.3.8.4		Total	1.938,6		100,00%	
OG.3.8.1		Zero coupon	113,4		5,85%	
	9. Covered Bonds - Breakdown by Repayment Type		Nominal (mn)		% Covered Bonds	
G.3.9.1	Bullet / interest only		1.938,6		100,00%	
G.3.9.2	Amortising		0,0		0,00%	
G.3.9.3	Other		0,0		0,00%	
G.3.9.4		Total	1.938,6		100,00%	
OG.3.9.1						
	10. Substitute Assets - Type		Nominal (mn)		% Substitute Assets	
G.3.10.1	Cash		0,0		0,00%	
G.3.10.2	Exposures to/guaranteed by governments or quasi governments		0,0		0,00%	
G.3.10.3	Exposures to central banks		0,0		0,00%	
G.3.10.4	Exposures to credit institutions		124,8		100,00%	
G.3.10.5	Other		0,0		0,00%	
G.3.10.6		Total	124,8		100,00%	

	11. Substitute Assets - Country	Nominal (mn)	% Substitute Assets	
G.3.11.1	Domestic (Country of Issuer)	0,0	0,00%	
G.3.11.2	Eurozone	106,8	85,58%	
G.3.11.3	Rest of European Union (EU)	18,0	14,42%	
G.3.11.4	European Economic Area (not member of EU)	0,0	0,00%	
G.3.11.5	Switzerland	0,0	0,00%	
G.3.11.6	Australia	0,0	0,00%	
G.3.11.7	Brazil	0,0	0,00%	
G.3.11.8	Canada	0,0	0,00%	
G.3.11.9	Japan	0,0	0,00%	
G.3.11.10	Korea	0,0	0,00%	
G.3.11.11	New Zealand	0,0	0,00%	
G.3.11.12	Singapore	0,0	0,00%	
G.3.11.13	US	0,0	0,00%	
G.3.11.14	Other	0,0	0,00%	
G.3.11.15	Total EU	0,0		
G.3.11.16	Total	124,8	100,00%	
	12. Liquid Assets	**Nominal (mn)**	**% Cover Pool**	**% Covered Bonds**
G.3.12.1	Substitute and other marketable assets	0,0	0,00%	0,00%
G.3.12.2	Central bank eligible assets	165,8	5,98%	8,55%
G.3.12.3	L1	237,6	8,57%	12,25%
G.3.12.4	L2A	0,0	0,00%	0,00%
G.3.12.5	Other	0,0	0,00%	0,00%
G.3.12.6	Total Amount of Liquid Assets in the Cover Pool	253,4	9,14%	13,07%
	13. Bond List			
G.3.13.1	Bond list	5. "Outstanding Lettres de Gage"		
	14. Derivatives & Swaps			
G.3.14.1	Derivatives in the cover pool [notional] (mn)	2.764,0		
G.3.14.2	Type of interest rate swaps (intra-group, external or both)	1.404,1		
G.3.14.3	Type of currency rate swaps (intra-group, external or both)	1.359,9		

4. References to Capital Requirements Regulation (CRR) 129(7)

NORD/LB CBB believes that, at the time of issuance its relevant covered bonds would satisfy the eligibility criteria for Article 129(7) of the Capital Requirements Regulation (EU) 575/2013. Please note, that the question whether or not exposures in form of covered bonds are LCR-eligible is a matter to be determined by a relevant investor. The issuer does not accept any responsibility in this regard.

			Row	Row
G.4.1.1	*(i)*	*Value of the cover pool outstanding covered bonds:*	33	
G.4.1.2	*(i)*	*Value of covered bonds:*	34	
G.4.1.3	*(ii)*	*Geographical distribution:*	48 Public Sector Assets	
G.4.1.4	*(ii)*	*Type of cover assets:*	50	
G.4.1.5	*(ii)*	*Loan size:*	18 Public Sector Assets	
G.4.1.6	*(ii)*	*Interest rate risk - cover pool:*	130 Public Sector Assets	
G.4.1.7	*(ii)*	*Currency risk - cover pool:*	109	
G.4.1.8	*(ii)*	*Interest rate risk - covered bond:*	161	
G.4.1.9	*(ii)*	*Currency risk - covered bond:*	135	
G.4.1.10	(Please refer to "Tab D. HTT Harmonised Glossary" for hedging strategy)		17 Glossary	
G.4.1.11	*(iii)*	*Maturity structure of cover assets:*	63	
G.4.1.12	*(iii)*	*Maturity structure of covered bonds:*	86	
G.4.1.13	*(iv)*	*Percentage of loans more than ninety days past due:*	181 Public Sector Assets	

5. References to Capital Requirements Regulation (CRR) 129(1)

G.5.1.1	*Exposure to credit institute credit quality step 1 & 2*	161 Public Sector Assets

6. Other relevant information

2. Public Sector Assets

Reporting in Domestic Currency	EUR

CONTENT OF TAB 2

Field Number	1. Public Sector Assets				
	1. General Information				**Reporting Date: 30/09/24**
PS.8.1.1	Number of public sector exposures		230		Cut-off Date: 30/09/24
	2. Size Information		**Nominal**	**Number of Exposures**	**% Public Sector Assets**
PS.8.2.1	Average exposure size (000s)		12.053,6		
	By buckets (mn):				
PS.8.2.2	Up to EUR 10mn		228,3	52,0	8,23%
PS.8.2.3	More than EUR 10mn up to EUR 100mn		2.397,2	89,0	86,47%
PS.8.2.4	More than EUR 100mn		146,8	1,0	5,30%
PS.8.2.17		Total	2.772,3	142	100,00%
	3. Breakdown by Asset Type		**Nominal (mn)**		**% Public Sector Assets**
PS.8.3.1	Loans		1.844,7		66,54%
PS.8.3.2	Bonds		927,6		33,46%
PS.8.3.3	Other		0,0		0,00%
PS.8.3.4		Total	2.772,3		100%
	4. Breakdown by Geography		**% Public Sector Assets**		
PS.8.4.1	European Union		41,80		
PS.8.4.2	Austria		2,69		
PS.8.4.3	Belgium		0,29		
PS.8.4.4	Bulgaria		0,00		
PS.8.4.5	Croatia		0,00		
PS.8.4.6	Cyprus		0,00		
PS.8.4.7	Czech Republic		0,32		
PS.8.4.8	Denmark		0,00		
PS.8.4.9	Estonia		0,00		
PS.8.4.10	Finland		0,90		
PS.8.4.11	France		1,89		
PS.8.4.12	Germany		24,92		
PS.8.4.13	Greece		0,00		
PS.8.4.14	Netherlands		3,79		
PS.8.4.15	Hungary		0,00		
PS.8.4.16	Ireland		2,01		
PS.8.4.17	Italy		0,00		
PS.8.4.18	Latvia		0,00		
PS.8.4.19	Lithuania		0,00		
PS.8.4.20	Luxembourg		0,00		
PS.8.4.21	Malta		0,00		
PS.8.4.22	Poland		1,67		
PS.8.4.23	Portugal		0,00		

PS.8.4.24	Romania	0,00	
PS.8.4.25	Slovakia	0,00	
PS.8.4.26	Slovenia	0,00	
PS.8.4.27	Spain	1,80	
PS.8.4.28	Sweden	1,51	
PS.8.4.29	European Economic Area (not member of EU)	0,00	
PS.8.4.30	Iceland	0,00	
PS.8.4.31	Liechtenstein	0,00	
PS.8.4.32	Norway	0,00	
PS.8.4.33	Other	58,20	
PS.8.4.34	United Kingdom	35,57	
PS.8.4.35	Switzerland	0,00	
PS.8.4.36	Australia	0,00	
	4. Breakdown by Geography	**% Public Sector Assets**	
PS.8.4.37	Brazil	0,00	
PS.8.4.38	Canada	5,80	
PS.8.4.39	Japan	0,29	
PS.8.4.40	Korea	0,00	
PS.8.4.41	New Zealand	0,00	
PS.8.4.42	Supranational	0,00	
PS.8.4.43	US	16,53	
PS.8.4.44	Other	0,00	
	5. Breakdown by domestic regions	**% Public Sector Assets**	
PS.8.5.1	TBC at a country level	ND1	
	6. Breakdown by Interest Rate	**% Public Sector Assets**	
PS.8.6.1	Fixed rate	44,76%	
PS.8.6.2	Floating rate	49,90%	
PS.8.6.3	Other	5,35%	
	7. Breakdown by Repayment Type	**% Public Sector Assets**	
PS.8.7.1	Bullet / interest only	29,66%	
PS.8.7.2	Amortising	70,34%	
PS.8.7.3	Other	0,00%	
	8. Breakdown by Type of Debtor	**Nominal (mn)**	**% Public Sector Assets**
PS.8.8.1	Sovereigns	102,7	3,71%
PS.8.8.2	Regional/federal authorities	314,6	11,35%
PS.8.8.3	Local/municipal authorities	345,1	12,45%
PS.8.8.4	Others	2.009,9	72,50%
PS.8.8.5	Total	2.772,3	100%
OPS.8.8.8	o/w Exposure to financial institutions	187,9	9,69%

	9. Breakdown by Ratings		Nominal (mn)	% Public Sector Assets
PS.8.9.1	AAA		250,5	9,04%
PS.8.9.2	AA+		129,4	4,67%
PS.8.9.3	AA		244,1	8,81%
PS.8.9.4	AA-		173,6	6,26%
PS.8.9.5	A+		134,2	4,84%
PS.8.9.6	A		94,9	3,42%
PS.8.9.7	A-		1.132,3	40,84%
PS.8.9.8	BBB+		324,4	11,70%
PS.8.9.9	BBB		185,4	6,69%
PS.8.9.10	BBB-		31,9	1,15%
PS.8.9.11	sub IG		71,5	2,58%
PS.8.9.14		Total	2.772,3	100,00%

	10. Non-Performing Loans	
PS.8.10.1	% NPLs	0,00

	11. Concentration Risks	% Public Sector Assets
PS.8.11.1	10 largest exposures	21,16%

3. Glossary

The definitions below reflect the national specificities

Field Number	1. Glossary - Standard Harmonised Items	[Insert Definition Below]
HG.1.1	**OC Calculation: Actual**	(assets - liabilities) / liabilities
HG.1.2	**OC Calculation: Legal minimum**	2% net present value and 2% nominal
HG.1.3	**OC Calculation: Committed (voluntary commitment)**	
HG.1.4	**Interest Rate Types**	fixed, floating, zero
HG.1.5	**Maturity Buckets of Cover assets [i.e. how is the contractual and/or expected maturity defined? What assumptions eg, in terms of prepayments? etc.]**	(contractual) amortisation profile
HG.1.6	**Maturity Buckets of Covered Bonds [i.e. how is the contractual and/or expected maturity defined? What maturity structure (hard bullet, soft bullet, conditional pass through)? Under what conditions/circumstances? Etc.]**	(contractual) maturity of covered bonds
HG.1.7	**LTVs: Definition**	ND2
HG.1.8	**LTVs: Calculation of property/shipping value**	ND2
HG.1.9	**LTVs: Applied property/shipping valuation techniques, including whether use of index, Automated Valuation Model (AVM) or on-site audits**	ND2
HG.1.10	**LTVs: Frequency and time of last valuation**	ND2
HG.1.11	**Explain how mortgage types are defined whether for residential housing, multi-family housing, commercial real estate, etc. Same for shipping where relecvant**	ND2
HG.1.12	**Hedging Strategy (please explain how you address interest rate and currency risk)**	Interest rate risk and currency risk within the cover pool will be monitored and derivatives will be used to manage them.
HG.1.13	**Non-performing loans**	total amount of payments in arrears by at least 90 days
OHG.1.1	**NPV assumptions (when stated)**	net present value includes interest and principal obligations
OHG.1.2	***Rating assessment***	The rating selection is based on the worst external bond rating (either Moody's or S&P). If no external bond rating exists, the worst external issuer rating will be used (either Moody's or S&P). In the absence of an external bond or external issuer rating (by either Moody's or S&P) the issuer's/borrower's internal rating will be selected using an approved rating tool. If neither an external nor an internal rating exists, the exposure will be rated by applying an internal rating bypass methodology to determine the credit quality of the relevant transaction. However, these creditworthiness ratings do not comply with the Basel III rules.

	2. Reason for No Data	Value
HG.2.1	**Not applicable for the jurisdiction**	ND1
HG.2.2	**Not relevant for the issuer and/or CB programme at the present time**	ND2
HG.2.3	**Not available at the present time**	ND3
HG.2.4	**Only applying for some / not applying for all**	ND4

3. Glossary - Extra national and/or Issuer Items		[Insert Definition Below]
HG.3.1	**Other definitions deemed relevant**	
G.3.12.2	Central bank eligible assets	Marketable assets accepted by ECB
G.3.12.3	L1	level 1 liquid assets within the meaning of Commission Delegated Regulation (EU) 2015/61 of 10 October 2014 to supplement Regulation (EU) No 575/2013 of the European Parliament and the Council with regard to liquidity coverage requirement for Credit Institutions, with the exception of covered bonds issued by the bank
G.3.12.4	L2A	level 2A liquid assets within the meaning of Commission Delegated Regulation (EU) 2015/61 of 10 October 2014 to supplement Regulation (EU) No 575/2013 of the European Parliament and the Council with regard to liquidity coverage requirement for Credit Institutions, with the exception of covered bonds issued by the bank
G.3.12.6	Total Amount of Liquid Assets in the Cover Pool	Sum of all liquid assets that are either central bank eligible assets or Level 1 or Level 2A liquid assets
PS.8.1.1	Number of public sector exposures	Information provided per single credit exposure
PS.8.2.1	Average exposure size (000s)	Information provided per single credit exposure
PS.8.2.2	Up to EUR 10mn	Information provided per single debtor
PS.8.2.3	More than EUR 10mn up to EUR 100mn	Information provided per single debtor
PS.8.2.4	More than EUR 100mn	Information provided per single debtor
E.3.1.1	Weighted Average Seasoning (months)	Based on Report Date minus Issue Date of the asset
E.3.1.2	Weighted Average Maturity (months)	Based on Maturity of an asset - Report Date (without consideration of repayments)
G.3.4.1	Weighted Average Life	Based on Maturity of an asset - Report date (with consideration of repayments)
G3.1.2.	Applicable Grandfathering Rule	The legal basis is on the one hand the “Law of 05 April 1993 on the financial sector, article 12” incl. its amendments until July 07, 2022. In addition, the "Law of December 08, 2021 on the issuance of covered bonds" has been published, which takes effect from July 08, 2022. The Lettres de Gage of NORD/LB Covered Bond Bank have all been issued prior to July 08, 2022. As the Bank will not issue any new Lettres de Gage from the existing cover pools as of this date, the transitional provisions of Article 41 of the Law of 08 December 2021 will apply to these outstanding Lettres de Gage.This means that all outstanding Lettres de Gage will continue to retain their status as covered bonds under Directive (EU) 2019/2162 (EU Covered Bond Directive) until their respective maturity dates.

4. Harmonised Transparency Template - Optional ECB Repo Disclosure

Reporting in Domestic Currency	EUR

CONTENT OF TAB 4

1. Additional information on the programme
2. Additional information on the swaps
3. Additional information on the asset distribution

Reporting Date: 30/09/24
Cut-off Date: 30/09/24

Field Number	1. Additional information on the programme		
	Transaction Counterparties	*Name*	*Legal Entity Identifier (LEI)*
E.1.1.1	Sponsor (if applicable)	*ND2*	*ND2*
E.1.1.2	Primary originator(s)	*ND2*	*ND2*
E.1.1.3	Servicer	*ND2*	*ND2*
E.1.1.4	Back-up servicer	*ND2*	*ND2*
E.1.1.5	BUS facilitator	*ND2*	*ND2*
E.1.1.6	Cash manager	*ND2*	*ND2*
E.1.1.7	Back-up cash manager	*ND2*	*ND2*
E.1.1.8	Account bank	*NORD/LB Girozentrale, Hannover*	*DSNHHQ2B9X5N6OUJ1236*
E.1.1.9	Standby account bank	*ND2*	*ND2*
E.1.1.10	Account bank guarantor	*ND2*	*ND2*
E.1.1.11	Trustee	*Ernst & Young S.A.*	*ND2*
E.1.1.12	Cover Pool Monitor	*Ernst & Young S.A.*	*ND2*
OE.1.1.1			
OE.1.1.2			
OE.1.1.3			
OE.1.1.4			
OE.1.1.5			
OE.1.1.6			
OE.1.1.7			
OE.1.1.8			

	2. Additional information on the swaps		
	Swap Counterparties	*Legal Entity Identifier (LEI)*	*Type of Swap*
E.2.1.1	*Norddeutsche Landesbank Girozentrale*	DSNHHQ2B9X5N6OUJ1236	Cross-Currency, Interest Rate

	3. Additional information on the asset distribution					
	1. General Information	*Residential Loans*	*Commercial Loans*	*Public Sector Assets*	*Shipping Loans*	
E.3.1.1	Weighted Average Seasoning (months)	*ND2*	*ND2*	131,88	*ND2*	
E.3.1.2	Weighted Average Maturity (months)	*ND2*	*ND2*	127,73	*ND2*	
	2. Arrears	*% Residential Loans*	*% Commercial Loans*	*% Public Sector Assets*	*% Shipping Loans*	*% Total Loans*
E.3.2.1	<30 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*
E.3.2.2	30-<60 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*
E.3.2.3	60-<90 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*
E.3.2.4	90-<180 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*
E.3.2.5	>= 180 days	*ND2*	*ND2*	*0,00*	*ND2*	*ND3*

5. Outstanding Lettres de Gage

Reporting in Domestic Currency	EUR

CONTENT OF TAB 5

1. Registered Letrres de Gage
2. Bearer Lettres de Gage

Reporting Date: 30/09/24
Cut-off Date: 30/09/24

1. Registered Lettres de Gage

ISIN	Amount	Amount Euro	Currency	Date of Issuance	Maturity Date	Coupon	Interest Type	LCR
NAPF00000001	25.000.000,00	25.000.000,00	EUR	15.06.2007	01.07.2038	4,91	fixed	-
NAPF00000002	13.178.324,78	13.178.324,78	EUR	18.06.2007	18.06.2027	0,00	Zero	-
NAPF00000004	50.000.000,00	50.000.000,00	EUR	03.09.2007	02.09.2033	4,80	fixed	-
NAPF00000006	5.000.000,00	5.000.000,00	EUR	12.10.2007	12.10.2027	3,50	fixed	-
NAPF00000010	33.303.649,07	33.303.649,07	EUR	21.02.2008	21.02.2033	0,00	Zero	-
NAPF00000011	1.270.000,00	1.270.000,00	EUR	29.02.2008	01.03.2032	0,00	Zero	-
NAPF00000012	4.800.000,00	4.800.000,00	EUR	29.02.2008	01.03.2032	0,00	Zero	-
NAPF00000013	6.370.000,00	6.370.000,00	EUR	29.02.2008	01.03.2032	0,00	Zero	-
NAPF00000014	27.375.114,31	27.375.114,31	EUR	29.02.2008	01.03.2032	0,00	Zero	-
NAPF00000019	5.000.000,00	5.000.000,00	EUR	27.01.2009	24.02.2031	3,96	fixed	-
NAPF00000021	10.000.000,00	10.000.000,00	EUR	14.07.2009	14.07.2025	5,03	fixed	-
NAPF00000032	15.000.000,00	15.000.000,00	EUR	29.07.2009	29.07.2025	5,02	fixed	-
NAPF00000033	5.000.000,00	5.000.000,00	EUR	29.07.2009	29.07.2025	5,02	fixed	-
NAPF00000035	27.146.074,98	27.146.074,98	EUR	13.08.2009	13.08.2029	0,00	Zero	-
NAPF00000036	5.000.000,00	5.000.000,00	EUR	13.08.2009	13.08.2026	5,30	fixed	-
NAPF00000037	15.000.000,00	15.000.000,00	EUR	13.08.2009	13.08.2026	5,30	fixed	-
NAPF00000039	1.500.000,00	1.500.000,00	EUR	15.09.2009	14.09.2029	4,51	fixed	-
NAPF00000043	15.000.000,00	15.000.000,00	EUR	25.11.2009	25.11.2030	4,50	fixed	-
NAPF00000045	1.000.000,00	1.000.000,00	EUR	18.12.2009	18.12.2029	4,32	fixed	-
NAPF00000048	50.000.000,00	50.000.000,00	EUR	22.11.2010	22.11.2030	3,50	fixed	-
NAPF00000049	5.000.000,00	5.000.000,00	EUR	10.12.2010	10.12.2025	4,19	fixed	-
NAPF00000050	5.000.000,00	5.000.000,00	EUR	10.12.2010	10.12.2025	4,19	fixed	-
NAPF00000052	4.000.000,00	4.000.000,00	EUR	17.02.2011	17.02.2025	4,28	fixed	-
NAPF00000054	5.000.000,00	5.000.000,00	EUR	07.07.2011	07.07.2031	4,55	fixed	-
NAPF00000055	5.000.000,00	5.000.000,00	EUR	07.07.2011	07.07.2031	4,55	fixed	-
NAPF00000056	5.000.000,00	5.000.000,00	EUR	07.07.2011	07.07.2031	4,55	fixed	-
NAPF00000057	500.000,00	500.000,00	EUR	07.07.2011	07.07.2031	4,55	fixed	-
NAPF00000065	30.000.000,00	30.000.000,00	EUR	05.03.2012	05.03.2032	3,57	fixed	-
NAPF00000066	70.000.000,00	70.000.000,00	EUR	05.03.2012	05.03.2032	3,57	fixed	-
NAPF00000073	10.000.000,00	10.000.000,00	EUR	05.11.2012	05.11.2027	2,77	fixed	-
NAPF00000074	30.000.000,00	30.000.000,00	EUR	10.12.2012	10.12.2029	2,67	fixed	-
NAPF00000075	5.000.000,00	5.000.000,00	EUR	31.01.2014	31.01.2034	3,01	fixed	-
NAPF00000077	54.000.000,00	54.000.000,00	EUR	10.06.2014	10.06.2039	2,70	fixed	-
NAPF00000078	20.000.000,00	20.000.000,00	EUR	03.07.2014	03.07.2034	2,57	fixed	-
NAPF00000079	24.000.000,00	24.000.000,00	EUR	03.07.2014	03.07.2034	2,55	fixed	-
NAPF00000080	15.000.000,00	15.000.000,00	EUR	09.07.2014	09.07.2026	2,07	fixed	-
NAPF00000081	20.000.000,00	20.000.000,00	EUR	17.07.2014	17.10.2024	1,81	fixed	-
NAPF00000082	8.000.000,00	8.000.000,00	EUR	24.07.2014	24.07.2029	2,17	fixed	-
NAPFCBB00001	5.000.000,00	5.000.000,00	EUR	04.08.2015	04.08.2025	1,17	fixed	-

1. Registered Lettres de Gage

ISIN	Amount	Amount Euro	Currency	Date of Issuance	Maturity Date	Coupon	Interest Type	LCR
NAPFCBB00003	100.000.000,00	100.000.000,00	EUR	23.11.2015	24.11.2025	1,04	fixed	-
NAPFCBB00004	25.000.000,00	25.000.000,00	EUR	10.12.2015	10.12.2035	1,77	fixed	-
NAPFCBB00005	10.000.000,00	10.000.000,00	EUR	22.12.2015	21.12.2029	1,45	fixed	-
NAPFCBB00006	10.000.000,00	10.000.000,00	EUR	17.02.2016	17.02.2037	1,44	fixed	-
NAPFCBB00007	30.000.000,00	30.000.000,00	EUR	17.02.2016	17.02.2037	1,44	fixed	-
NAPFCBB00008	25.000.000,00	25.000.000,00	EUR	18.02.2016	18.02.2036	1,38	fixed	-
NAPFCBB00009	10.000.000,00	10.000.000,00	EUR	28.04.2016	28.04.2025	0,58	fixed	-
NAPFCBB00010	45.000.000,00	45.000.000,00	EUR	10.11.2016	10.11.2038	1,52	fixed	-
NAPFCBB00011	3.500.000,00	3.500.000,00	EUR	10.11.2016	10.11.2038	1,52	fixed	-
NAPFCBB00012	1.000.000,00	1.000.000,00	EUR	10.11.2016	10.11.2038	1,52	fixed	-
NAPFCBB00013	500.000,00	500.000,00	EUR	10.11.2016	10.11.2038	1,52	fixed	-
NAPFCBB00014	30.000.000,00	30.000.000,00	EUR	25.11.2016	25.09.2036	1,36	fixed	-
NAPFCBB00015	30.000.000,00	30.000.000,00	EUR	17.02.2017	15.12.2034	1,58	fixed	-
NAPFCBB00017	25.000.000,00	25.000.000,00	EUR	19.09.2017	24.11.2038	1,72	fixed	-
NAPFCBB00018	5.000.000,00	5.000.000,00	EUR	23.05.2018	23.05.2042	1,80	fixed	-
NAPFCBB00019	25.000.000,00	25.000.000,00	EUR	23.05.2018	23.05.2040	1,79	fixed	-
NAPFCBB00020	12.500.000,00	12.500.000,00	EUR	14.09.2018	15.09.2042	1,73	fixed	-
NAPFCBB00021	40.000.000,00	40.000.000,00	EUR	14.09.2018	14.09.2035	1,58	fixed	-
NAPFCBB00022	31.000.000,00	31.000.000,00	EUR	18.09.2018	18.09.2042	2,01	fixed	-
NAPFCBB00023	5.000.000,00	5.000.000,00	EUR	25.09.2018	25.09.2042	2,03	fixed	-
NAPFCBB00024	5.000.000,00	5.000.000,00	EUR	22.10.2018	24.10.2044	2,00	fixed	-
NAPFCBB00025	25.000.000,00	25.000.000,00	EUR	22.10.2018	22.10.2041	1,82	fixed	-
NAPFCBB00026	5.000.000,00	5.000.000,00	EUR	22.10.2018	22.10.2040	1,82	fixed	-
NAPFCBB00027	5.000.000,00	5.000.000,00	EUR	30.11.2018	30.11.2048	2,09	fixed	-
NAPFCBB00028	25.000.000,00	25.000.000,00	EUR	23.04.2019	23.04.2040	1,50	fixed	-

2. Bearer Lettres de Gage

ISIN	Amount	Amount Euro	Currency	Date of Issuance	Maturity Date	Coupon	Interest Type	LCR
CH0030943903	50.000.000,00	52.971.713,11	CHF	23.05.2007	23.05.2033	3,19	fixed	-
XS1327548530	5.000.000,00	5.000.000,00	EUR	02.12.2015	02.12.2024	0,85	fixed	-
XS1734579441	25.000.000,00	25.000.000,00	EUR	13.12.2017	13.12.2024	0,49	fixed	-
XS2113935212	12.000.000,00	12.000.000,00	EUR	07.02.2020	30.09.2037	0,54	fixed	-
XS2186093410	500.000.000,00	500.000.000,00	EUR	10.06.2020	10.06.2027	0,01	fixed	1B*
XS1623756019	75.000.000,00	66.988.210,08	USD	24.05.2017	03.08.2026	0,03	fixed	-
XS2299136205	125.000.000,00	111.647.016,79	USD	08.02.2021	10.08.2026	0,01	fixed	-

*Disclaimer LCR:
We believe that this bond would satisfy the eligibility criteria for its classification as a Level 1 or Level 2 asset in accordance with Chapter 2 of the LCR delegated act at the time of its issuance and based on transparency data published by NORD/LB CBB. Please note however that whether or not a bond is a liquid asset for the purposes of the Liquidity Coverage Ratio under Regulation (EU) 575/2013 is a mattter to be ultimately determined by a relevant investor as well as by its relevant supervisory authority. As a consequence, NORD/LB CBB does not accept any responsibility in this regard.